



5

30

Figure 2

FIG.3

Examples

46

At The Money



Enter in a stock symbol or option class and it will display the stock with the ATM class and series centered on the screen.

IBM  
00JUN75  
00JUN80  
00JUN85  
00JUN90  
00JUN95  
00JUN100  
00JUN105  
00JUN110 ← ATM SERIES  
00JUN115  
00JUN120  
00JUN125  
00JUN130  
00JUN135  
00JUN140  
00JUN145  
00JUN150  
00SEP75

00JUN75 00JUN80 00JUN85 00JUN90 00JUN95 00JUN100 00JUN105 00JUN110 00JUN115 00JUN120 00JUN125 00JUN130 00JUN135 00JUN140 00JUN145 00JUN150 00SEP75

25

5

52

50

... CBOE NBBO Display: ATM5Q

Display Options Help











[illegible]

Warning: Applet Window

642

Fig. 4



FIG. 6

## Roll Page

Enter a stock symbol, month, and strike and the display would show that series that was entered, then the next month ATM strikes (2 In-the-Money, the At-the-Money, and 2 Out-of-the-Money series). Input: IBM JUN 110

IBM  
00JUN110  
00SEP100  
00SEP105  
00SEP110  
00SEP115  
00SEP120  
00DEC100  
00DEC105  
00DEC110  
00DEC115  
00DEC120  
WIB  
01FEB100  
01FEB105  
01FEB110  
01FEB115  
01FEB120

46

## Month Page

Enter a stock or option symbol and a month

10920-6046000

54

52

46

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48

32

34

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36

38

40

42

CBCE NBBO Display: MONTH FILTER MSG

Display: Options Help

Navigation icons: Home, Back, Forward, Stop, Refresh, Print, etc.

MSFT JUL 90

NBBO		CALL QUOTE		PUT QUOTE		NBBO		Class	Month		
T1 P	120.90 - 120.90	C T1	T1	120.70 - 120.90	* T1	MSG01JUL70	5H *	120.30 - 120.50	* 5H	120.90 - 120.90	C 5H
15 C	120.90 - 121.10	C 15	15	120.90 - 121.10	* 15	MSG01JUL75	1T *	120.50 - 120.70	* 1T	121.10 - 120.70	C 1T
15 C	120.90 - 121.10	C 15	15	120.90 - 121.10	* 15	MSG01JUL80	1H *	120.10 - 120.30	* 1H	120.50 - 120.90	C 1H
15 C	120.90 - 121.10	C 15	15	120.90 - 121.10	* 15	MSG01JUL85	1T *	120.50 - 120.70	* 1T	120.50 - 120.70	C 1T
15 C	120.90 - 121.10	C 15	15	120.90 - 121.10	* 15	MSG01JUL90	1T *	120.50 - 120.70	* 1T	120.70 - 120.70	C 1T
5H N	120.70 - 120.90	C 5H	5H	120.30 - 120.50	* 5H	MSG01JUL95	T1 *	120.70 - 120.90	* T1	120.90 - 120.90	C T1
15 C	120.90 - 121.10	C 15	15	120.90 - 121.10	* 15	MSG01JUL100	T1 *	120.70 - 120.90	* T1	120.90 - 120.90	C T1
1H A	120.30 - 120.70	C 1H	1H	120.10 - 120.30	* 1H	MSG01JUL105	1H *	120.70 - 120.90	* 1H	120.90 - 120.90	C 1H
T1 N	121.10 - 120.90	C T1	T1	120.70 - 120.90	* T1	MSG01JUL110	1H *	120.10 - 120.30	* 1H	120.70 - 120.30	C 1H
MSG01JUL115											
1T C	121.10 - 120.70	C 1T	1T	120.50 - 120.70	* 1T	MSG01JUL115	1H *	120.10 - 120.30	* 1H	120.50 - 120.70	C 1H
5H X	121.10 - 120.70	C 5H	5H	120.30 - 120.50	* 5H	MSG01JUL120	1H *	120.10 - 120.30	* 1H	120.50 - 120.50	C 1H
1H C	120.50 - 120.30	C 1H	1H	120.10 - 120.30	* 1H	MSG01JUL125	5H *	120.30 - 120.50	* 5H	121.10 - 120.50	C 5H
15 C	120.90 - 121.10	C 15	15	120.90 - 121.10	* 15	MSG01JUL130	5H *	120.30 - 120.50	* 5H	120.70 - 120.50	C 5H
5H X	120.50 - 120.90	C 5H	5H	120.30 - 120.50	* 5H	MSG01JUL135	1H *	120.10 - 120.30	* 1H	120.70 - 120.50	C 1H
T1 C	120.70 - 120.90	C T1	T1	120.70 - 120.90	* T1	MSG01JUL140	1H *	120.10 - 120.30	* 1H	120.90 - 120.70	C 1H
5H N	120.90 - 120.90	C 5H	5H	120.30 - 120.50	* 5H	MSG01JUL145	15 *	120.30 - 121.10	* 15	121.10 - 121.10	C 15

MSFT -112.20 -2.96B -112.40 A 112.50 S 16 X 50 V 539212800  
1000 112.10 MSFT 1000 112.10 MSFT 1000 112.10 MSFT 1000 112.10 MSFT 1000 112.10 MSFT 1000 112.10 MSFT 1000 112.10

Warning: Applet Window

Figure 7

72

$$\frac{h}{L}$$



FIG. 9

RSEARCH3

03/27/2001 14:35

Page 1

Symbol IBM -E                      Display P   Puts/Calls                      Zero Volume Issues

Use Page Up, Page Down, ↑, ↓

IBM	N L ↑	99.26	Chg	+3.86	B N	99.17	A O	99.19	S	12x2	Vlm	8524000
M	2:35 Opn	94.00	H	99.68	Lo	93.97	AH	134.93	AL	80.06	LTV	1000
	C	95.40	EPS	4.44	PE	22.36	Div	0.52	Yld	0.52	Ex	2/07/01
Y/M/S	Root	CALLS	L	Chg	B	A	PUTS	L	Chg	B	A	
Apr65.00E	IBM	DM	25.50	pc	34.20	35.00	PM	0.15	-0.15	0.10	0.20	
Apr70.00E	IBM	DN	29.30	+8.30	29.30	30.10	PN	0.25	-0.30	0.15	0.35	
Apr75.00E	IBM	DO	35.00	pc	24.50	25.30	PO	0.50	-0.40	0.45	0.60	
Apr80.00E	IBM	DP	20.00	+4.50	19.90	20.60	PP	0.75	-0.60	0.65	0.90	
Apr85.00E	IBM	DQ	16.00	+3.70	15.40	16.10	PQ	1.35	-0.95	1.25	1.30	
Apr90.00E	IBM	DR	11.40	+3.30	11.20	11.80	PR	2.15	-1.45	2.00	2.15	
Apr95.00E	IBM	DS	8.00	+2.60	7.70	8.10	PS	3.40	-2.10	3.20	3.50	
Apr100.00E	IBM	DT	4.80	+1.60	4.80	5.20	PT	5.30	-3.30	5.30	5.70	
Apr105.00E	IBM	DA	2.90	+1.30	2.75	3.00	PA	8.70	-3.10	8.20	8.70	
Apr110.00E	IBM	DB	1.50	+0.70	1.45	1.60	PB	12.60	-3.60	11.90	12.50	
Apr115.00E	IBM	DC	0.80	+0.30	0.70	0.80	PC	18.00	-3.50	16.20	16.80	
Apr120.00E	IBM	DD	0.40	+0.20	0.30	0.50	PD	25.00	pc	20.70	21.40	
Apr125.00E	IBM	DE	0.20	+0.05	0.15	0.25	PE	26.40	-7.60	25.50	26.20	
Apr130.00E	IBM	DF	0.10	--	0.05	0.20	PF	29.30	pc	30.40	31.10	
Apr135.00E	IBM	DG	0.10	pc	0.00	0.15	PG	42.87	pc	35.40	36.10	
Apr140.00E	IBM	DH	0.10	pc	0.00	0.15	PH	25.50	pc	40.40	41.10	
Apr145.00E	IBM	DI	0.05	pc	0.00	0.15	PI	24.12	pc	45.40	46.10	
Apr150.00E	IBM	DJ	0.10	pc	0.00	0.10	PJ	55.00	pc	50.40	51.10	
Apr155.00E	IBW	DK	0.05	pc	0.00	0.10	PK	37.62	pc	55.40	56.10	

00043700:03240

FIG. 10

RSEARCH3

03/27/2001 14:41

Page 1

Symbol IBM -E			Display X			Puts/Calls		Zero Volume Issues				
Use Page Up, Page Down, ↑, ↓												
IBM	N L 1	99.21	Chg	+3.81	B N	99.07	A O	99.30	S 35x1	Vlm	8660700	
N	2:41 Opn	94.00	H	99.68	Lo	93.97	AH	134.93	AL 80.06	LTV	500	
	C	95.40	EPS	4.44	PE	22.34	Div	0.52	Yld 0.52	Ex	2/07/01	
Y/M/S	Root	L	Chg	B	A	H	Lo	OpI	Vlm	T		
Apr65.00	Ec IBM DM1A	25.50	pc	34.10	34.90	0.00	0.00	2237	0	3/19		
Apr70.00	Ec IBM DN1A	29.30	+8.30	29.30	30.10	29.30	29.30	529	1	1:27		
Apr75.00	Ec IBM DO1A	35.00	pc	24.50	25.30	0.00	0.00	376	0	1/18		
Apr80.00	Ec IBM DP1A	20.00	+4.50	19.80	20.50	20.00	18.40	1737	25	12:38		
Apr85.00	Ec IBM DQ1A	16.00	+3.70	15.40	16.10	16.00	14.80	969	30	2:16		
Apr90.00	Ec IBM DR1A	11.70	+3.60	11.20	11.70	11.80	8.40	6196	323	2:39		
Apr95.00	Ec IBM DS1A	8.00	+2.60	7.70	8.10	8.30	5.00	9082	1633	2:41		
Apr100.00	Ec IBM DT1A	4.70	+1.50	4.70	5.10	5.20	2.75	13788	1824	2:41		
Apr105.00	Ec IBM DA1A	2.75	+1.15	2.70	3.00	3.00	1.55	13397	661	2:38		
Apr110.00	Ec IBM DB1	1.50	+0.70	1.45	1.60	7.00	0.85	16834	803	2:37		
Apr115.00	Ec IBM DC1A	0.80	+0.30	0.70	0.80	0.85	0.40	14755	276	1:18		
Apr120.00	Ec IBM DD1	0.40	+0.20	0.35	0.40	0.40	0.25	19185	82	1:12		
Apr125.00	Ec IBM DE1A	0.20	+0.05	0.15	0.25	0.20	0.20	9195	13	1:09		
Apr130.00	Ec IBM DF1	0.10	--	0.05	0.20	0.10	0.10	6772	12	1:57		
Apr135.00	Ec IBM DG1A	0.10	pc	0.00	0.15	0.00	0.00	2620	0	3/21		
Apr140.00	Ec IBM DH1	0.10	pc	0.00	0.15	0.00	0.00	1740	0	3/23		
Apr145.00	Ec IBM DI1A	0.05	pc	0.00	0.15	0.00	0.00	495	0	3/21		
Apr150.00	Ec IBM DJ1A	0.10	pc	0.00	0.10	0.00	0.00	3746	0	2/26		
Apr155.00	Ec IBW DK1A	0.05	pc	0.00	0.10	0.00	0.00	483	0	2/22		

00913700 0021660

Symbol IBM -E Display 3 Puts/Calls Zero Volume Issues  
 Use Page Up, Page Down, ↑, ↓  
 IBM N L ↓ 99.08 Chg +3.68 B N 99.08 A N 99.15 S 3x13 Vlm 8540400  
 O 2:36 Opn 94.00 H 99.68 Lo 93.97 AH 134.93 AL 80.06 LTV 100  
 C 95.40 EPS 4.44 PE 22.32 Div 0.52 Yld 0.52 Ex 2/07/01

S	Root	Apr	L	B	A	May	L	B	A	Jul	L	B	A
100.0Ep	IBM	PT↓	5.30	5.30	5.70	QT↓	7.50	7.20	7.60	ST↓	10.30	9.70	10.30
105.0Ep	IBM	PA↓	8.70	8.30	8.80	QA↓	10.50	9.90	10.40	SA↓	13.00	12.30	12.90
110.0Ep	IBM	PB↓	12.60	12.00	12.60	QB↓	14.80	13.20	13.70	SB↓	15.50	15.40	16.10
115.0Ep	IBM	PC↓	18.00	16.20	16.80	QC↓	18.30	17.10	17.70	SC↓	20.20	18.90	19.50
120.0Ep	IBM	PD↓	25.00	20.80	21.50	QD↓	0.00	21.30	21.90	SD↓	26.90	22.70	23.40
125.0Ep	IBM	PE↓	26.40	25.60	26.30	QE↓	0.00	25.90	26.50	SE↓	26.40	26.90	27.60
130.0Ep	IBM	PF↓	29.30	30.50	31.20	QF↓	0.00	30.60	31.30	SF↓	17.30	31.30	32.10
135.0Ep	IBM	PG↓	42.87	35.50	36.20	QG↓	0.00	35.50	36.20	SG↓	45.40	35.90	36.70
140.0Ep	IBM	PH↓	25.50	40.50	41.20	QH↓	0.00	40.50	41.20	SH↓	48.20	40.60	41.40
145.0Ep	IBM	PI↓	24.12	45.50	46.20	QI↓	0.00	45.50	46.20				
150.0Ep	IBM	PJ↓	55.00	50.50	51.20	QJ↓	0.00	50.50	51.20				
155.0Ep	IBW	PK↓	37.62	55.50	56.20								
160.0Ep	IBW	PL↓	48.12	60.50	61.20								
165.0Ep	IBW	PM↓	48.75	65.50	66.20								
170.0Ep	IBW	PN↓	0.00	70.50	71.20								

10520'024000

FIG. 12

IBM US \$ 1 99.11 +3.71 T 2s Equity OCM  
 DELAY 14:41 Vol 8,745,466 Op 94 M Hi 99.68 T Lo 93.97 T ValTrd 854.586m  
 OPTION MONITOR 2 COMP Center: 99.01 1 <GO> to Edit Spreadsheet

BID	ASK	dIVBD	IVAS	DEBD	GABD		BID	ASK	dIVBD	IVAS	DEBD	GABD
		Imp	Imp			IBM US			Imp	Imp		
Bid	Ask	Volat	Volat	Delta	Gamma	<-CALLS	Bid	Ask	Volat	Volat	Delta	Gamma
Price	Price	Bid	Ask	Bid	Bid	PUTS->	Price	Price	Bid	Ask	Bid	Bid
IBM APR1												
34.50	35.00	91.81	112.93	.970	.0028	1065	18	.05	.25	69.86	88.91	-.008 .0012
29.50	30.30	77.24	104.72	.966	.0037	270	19	.20	.35	72.48	80.49	-.027 .0033
24.90	25.30	77.77	88.12	.931	.0066	375	20	.50	.55	72.53	74.11	-.059 .0062
20.20	20.60	70.13	78.19	.898	.0098	480	21	.55	.85	60.38	67.77	-.075 .0090
15.80	16.10	65.31	69.94	.840	.0144	585	22	1.15	1.35	58.83	62.14	-.140 .0146
11.50	11.90	57.98	62.93	.765	.0204	690	23	1.85	2.15	53.71	56.29	-.222 .0214
7.90	8.20	54.35	57.47	.649	.0263	795	24	3.10	3.40	48.87	51.98	-.343 .0291
4.90	5.20	50.56	53.46	.505	.0304	8100	25	5.20	5.70	46.46	51.30	-.502 .0333
2.80	3.00	48.48	50.54	.353	.0296	9105	26	7.90	8.40	41.90	47.17	-.680 .0337
1.50	1.65	47.59	49.50	.224	.0243	10110	27	11.60	12.10	36.75	48.42	-.856 .0262
.75	.85	47.10	48.88	.129	.0173	11115	28	15.70	16.50	N.A.	46.89	N.A. N.A.
.35	.50	46.77	50.74	.069	.0109	12120	29	20.30	21.10	N.A.	44.88	N.A. N.A.
.10	.25	43.42	50.81	.025	.0051	13125	30	25.20	26.00	N.A.	45.33	N.A. N.A.
.05	.30	44.93	59.53	.013	.0028	14130	31	30.20	31.00	N.A.	51.69	N.A. N.A.
	.30	N.A.	66.00	N.A.	N.A.	15135	32	35.20	36.00	N.A.	57.66	N.A. N.A.
	.30	N.A.	72.11	N.A.	N.A.	16140	33	40.20	41.00	N.A.	63.33	N.A. N.A.
	.30	N.A.	77.89	N.A.	N.A.	17145	34	45.20	46.00	N.A.	68.81	N.A. N.A.

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 Princeton: 609-279-3000 Singapore: 65-212-1000 Sydney: 2-9777-8686 Tokyo: 3-3201-8900 Sao Paulo: 11-3048-4500  
 1946-240-0 27-Mar-01 15:01:18

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FIG. 13

IBM US \$ 1 99.31 +3.91 B 5s Equity OCM  
 DELAY 14:44 Vol 8,825,966 Op 94 M Hi 99.68 T Lo 93.97 T ValTrd 863.183m  
 OPTION MONITOR 3 COMP Center: 99.34 1 <GO> to Edit Spreadsheet

	BID	ASK	LAST	CHG	IVBD	IVAS	BEST	DEBS	GABS	VEBS	THEO	7DEC
IBM US				1 Day	Imp	Imp		Delta	Gamma	Vega		
CALLS	Bid	Ask	Last	Net	Volat	Volat	Best	Best	Best	Best	Theo.	7 Day
	Price	Price	Trade	Change	Bid	Ask	Price	Price	Price	Price	Value	Decay
IBM APR1	99.310+3.910						99.26					
1 65	34.50	35.30	29.70	unch	69.96	115.08	34.50	.992	.0012	.006	34.453	.0910
2 70	29.70	30.50	29.30	+8.30	80.15	98.27	29.80	.963	.0039	.021	29.483	.2576
3 75	24.90	25.70	19.20	unch	73.65	85.00	25.00	.941	.0061	.031	24.562	.3406
4 80	20.20	20.90	20.50	+4.20	69.58	77.82	20.50	.896	.0097	.047	19.778	.5130
5 85	15.70	16.40	16.00	+3.70	58.37	71.34	16.00	.844	.0141	.062	15.278	.6273
6 90	11.50	12.10	11.80	+3.20	58.09	61.84	11.80	.766	.0199	.080	11.251	.7452
7 95	7.90	8.20	8.00	+2.60	51.59	56.82	8.00	.657	.0264	.096	7.862	.8187
8 100	5.00	5.40	5.10	+1.90	49.33	53.19	5.10	.513	.0299	.104	5.202	.8422
9 105	2.85	3.10	2.90	+1.25	48.07	50.63	2.90	.361	.0297	.097	3.258	.7302
10 110	1.55	1.60	1.50	+.70	47.50	48.14	1.55	.229	.0246	.079	1.935	.5499
11 115	.75	.85	.75	+.35	46.51	48.28	.75	.130	.0176	.056	1.092	.3504
12 120	.40	.45	.40	+.15	47.66	48.97	.40	.076	.0115	.038	.587	.2238
13 125	.10	.25	.25	+.10	43.01	50.34	.25	.048	.0077	.027	.302	.1562
14 130	.05	.30	.10	unch	44.55	59.07	.10	.022	.0041	.014	.149	.0717
15 135		.30	.05	unch	N.A.	65.54	.05	.012	.0024	.008	.071	.0388
16 140		.30	.10	unch	N.A.	71.66	.10	.019	.0029	.012	.033	.0736
17 145		.30	.05	unch	N.A.	77.45	.05	.010	.0017	.007	.015	.0395

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 Princeton: 609-279-3000 Singapore: 65-212-1000 Sydney: 2-9777-8686 Tokyo: 3-3201-8900 Sao Paulo: 11-3048-4500  
 1946-240-0 27-Mar-01 15:04:45

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